

An Introduction to the Mathematics of Financial Derivatives, Second Edition (Academic Press Advanced Finance)

By Salih N. Neftci

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This popular text, publishing Spring 1999 in its Second Edition, introduces the mathematics underlying the pricing of derivatives. The increase of interest in dynamic pricing models stems from their applicability to practical situations: with the freeing of exchange, interest rates, and capital controls, the market for derivative products has matured and pricing models have become more accurate. Professor Neftci's book answers the need for a resource targeting professionals, Ph.D. students, and advanced MBA students who are specifically interested in these financial products. The Second Edition is designed to make the book the main text in first year masters and Ph.D. programs for certain courses, and will continue to be an important manual for market professionals.

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Review
PRAISE FOR THE FIRST EDITION:
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—JOHN HULL, University of Toronto

"This book will be a major convenience to derivatives traders, risk managers, and other users and developers of derivatives models. It greatly reduces the cost of entry into the mathematical world of valuation, hedging, and risk measurement for derivatives positions."
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Praise for the First Edition
"An excellent treatment of the mathematics underlying the pricing of derivatives."
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The intuitive, step-by-step approach of this book makes it one of the most accessible and popular explanations of the mathematical models used to price derivatives. For the Second Edition, Salih Neftci has thoroughly expanded one chapter, added six new ones, and inserted chapter-concluding exercises. He does not assume that the reader has a thorough mathematical background, and the math is lucid and fresh. His explanations of financial calculus are remarkable for their simplicity and perception.
About the Author:
Salih Neftci completed his Ph.D. at the University of Minnesota and subsequently taught at George Washington University, Columbia University, and the Graduate Institute for International Economics, Geneva. He is currently teaching at CUNY Graduate School, New York, New York, and ISMA Centre, University of Reading, UK. Professor Neftci is also a consultant to the Citibank New Products Group in Stamford, Connecticut, and has been a consultant to the World Bank, the U.S. Department of State, and the Agency for International Development. His teaching is in the areas of numerical methods in asset pricing, the mathematics of financial derivatives, emerging market asset trading strategies, and advanced risk management.

About the Author
Professor Neftci completed his Ph.D. at the University of Minnesota and was head of the FAME Certificate program in Switzerland. He taught at the Graduate School, City University of New York; ICMA Centre, University of Reading; and at the University of Lausanne. He was also a Visiting Professor in the Finance Department at Hong Kong University of Science and Technology. Known his books and articles, he was a regular columnist for CBN daily, the most influential financial newspaper in China.

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